Part I

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2007 DEC 12 PH 12: 36 UNITED STATES SECURITIES AND EXCHANGE COMMISSION SEC / MR Washington, D.C. 20549

OMB APPROVAL

FORM 19b-4(e)

Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM **Initial Listing Report**

- 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC (traded pursuant to unlisted trading privileges)
- 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): **Open End Management Investment Company**
- 3. Class of New Derivative Securities Product: **Index Fund Shares**
- 4. Name of Underlying Instrument: SPDR Series Trust SPDR Lehman High Yield Bond ETF
- 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: Narrow-based
- 6. Ticker Symbol(s) of New Derivative Securities Product:

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: OTC

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8. Settlement Methodology of New Derivative Securities Product: Regular way trades settle on T + 3 (cash settled)

THOMSON FINANCIAL

9. Position Limits of New Derivative Securities Product (if applicable): N/A

Part II Execution

> The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:

Gary N. Sundick

Title: Vice President, Listing Qualifications

Telephone Number: 301 978-5214

Manual Signature of Official Responsible for Form:

Date: December 10, 2007

Act Securities Exchange Act of 1934 Section 196-4 Rule 19b-4(e)

Public DEC 1 2 2007 Availability:

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